

Tilburg University

Solvability conditions, consistency and weak consistency for linear differential-algebraic equations and time-invariant singular systems

Geerts, A.H.W.

Publication date:
1992

Document Version
Publisher's PDF, also known as Version of record

[Link to publication in Tilburg University Research Portal](#)

Citation for published version (APA):
Geerts, A. H. W. (1992). *Solvability conditions, consistency and weak consistency for linear differential-algebraic equations and time-invariant singular systems: The general case*. (Research Memorandum FEW). Faculteit der Economische Wetenschappen.

General rights

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal

Take down policy

If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.

ECO
CBM
R
7626
7626
1992
558

UNIVERSITY
UNIVERSITEIT
BRABANT

POSTBOX 90153
5000 LE TILBURG
THE NETHERLANDS



R35
Control Systems

DEPARTMENT OF ECONOMICS
RESEARCH MEMORANDUM

SOLVABILITY CONDITIONS, CONSISTENCY
AND WEAK CONSISTENCY FOR LINEAR
DIFFERENTIAL-ALGEBRAIC EQUATIONS AND
TIME-INVARIANT SINGULAR SYSTEMS:
THE GENERAL CASE

Ton Geerts

FEW 558

Communicated by Prof.dr. J. Schumacher



SOLVABILITY CONDITIONS, CONSISTENCY AND WEAK CONSISTENCY FOR
LINEAR DIFFERENTIAL-ALGEBRAIC EQUATIONS AND
TIME-INVARIANT SINGULAR SYSTEMS: THE GENERAL CASE

Ton Geerts, Tilburg University,
Department of Economics, P.O. Box 90153,
5000 LE Tilburg, the Netherlands.

ABSTRACT

We present several solvability concepts for linear differential-algebraic equations (DAEs) with constant coefficients on the positive time-axis as well as for the associated singular systems, and investigate under which conditions these concepts are met. Next, we derive necessary and sufficient conditions for global consistency of initial conditions for the DAE as well as for the system, and generalize these conditions with respect to our concept of *weak* consistency. Our distributional approach enables us to generalize results in an earlier paper, where singular systems are assumed to have a regular pencil in the sense of Gantmacher. In particular, we will establish that global weak consistency in the system sense is equivalent to impulse controllability.

KEYWORDS

Linear differential-algebraic equation, singular system, impulsive-smooth distributions, solvability in the distribution and in the function sense, consistency, weak consistency.

1. Introduction.

In the present paper we consider Differential-Algebraic Equations (DAEs) on $\mathbb{R}^+ := [0, \infty)$ of the form

$$E\dot{x}(t) = Ax(t) + f(t) \quad (1.1a)$$

and the associated linear systems

$$E\dot{x}(t) = Ax(t) + Bu(t) \quad (1.1b)$$

with $E, A \in \mathbb{R}^{l \times n}$, $B \in \mathbb{R}^{l \times m}$, arbitrary, and $x(t) \in \mathbb{R}^n$, $f(t) \in \mathbb{R}^l$, $u(t) \in \mathbb{R}^m$ for all $t \geq 0$.

If the forcing function f is given and E is invertible, then every point $x_0 \in \mathbb{R}^n$ is consistent [1] because

$$x(t) = \exp(E^{-1}At)x_0 + \int_0^t \exp(E^{-1}A(t-\tau))E^{-1}f(\tau)d\tau \quad (1.2)$$

is the solution of (1.1a) with $x(0^+) = x_0$ (assuming that f is at least locally integrable). In case of a singular matrix E , however, the set of consistent initial conditions may be unequal to the entire state space \mathbb{R}^n .

Example 1.1.

If $f = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}$ is continuously differentiable, then the solution of the DAE $\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + f$ is $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -f_1 - \dot{f}_2 \\ -f_2 \end{bmatrix}$ [6], [17] and hence $\begin{bmatrix} x_{01} \\ x_{02} \end{bmatrix}$ can be called consistent only if $\begin{bmatrix} x_{01} \\ x_{02} \end{bmatrix} = \begin{bmatrix} -f_1(0^+) - \dot{f}_2(0^+) \\ -f_2(0^+) \end{bmatrix}$.

Example 1.2.

Consider the singular DAE

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} + \begin{bmatrix} f_1 \\ f_2 \\ f_3 \\ f_4 \end{bmatrix},$$

with f sufficiently smooth. Then, apparently, this DAE has a solution only if $f_4 = 0$ [6], [17]. Assume this to be the case. Then x_4 may be any function. Next, we get $x_3 = -f_3$ and hence $\dot{f}_3 = f_2$ [6], [17]. Again, assume this to be the case. If x_2 is any locally integrable function (e.g. take x_2 continuous), then $x_1 = x_{01} + \int_0^t [x_2(\tau) + f_2(\tau)]d\tau$, x_{01} arbitrary. Observe that x_{03} is consistent only if $x_{03} = -f_3(0^+)$.

Loosely speaking, a point x_0 is consistent if the DAE (1.1a) turns out to have a functional solution that starts in x_0 . - in this paper we will provide an unambiguous definition for consistency in terms of *generalized* functions [15]. The two Examples show, that the set of consistent initial conditions for a singular DAE does not follow from *a priori* but from a *posteriori* observations. Again, consider Example 1.1 with $f = 0$. Only the origin is consistent. In other words, here a point x_0 may be called inconsistent if $x_0 \neq 0$; the DAE (with $f = 0$) has no functional solutions x that start in x_0 since $x = 0$ is the only one.

In [16] a simple electrical network with unit capacitor only is modeled by means of the system in Example 1.1 with $f = 0$, x_2 denoting the potential and x_1 the current; the open switch is closed at $t = 0$. If $x_{02} := x_{02}(0^-) \neq 0$ (and $x_{01} := x_{01}(0^-) = 0$), then it is claimed in [16] that $x_2 = 0$, but $x_1 = -x_{02}\delta(t)$ on \mathbb{R}^+ (with $\delta(t)$ denoting the Dirac delta function), and thus it is suggested that one may have an *impulsive* solution x of the DAE in Example 1.1 with $f = 0$ if an inconsistent initial condition x_0 is identified with the state value $x(0^-)$ of x immediately *before* starting the dynamical process. In this sense, $x_0 = x(0^-)$ may be called consistent if the DAE has a functional solution x with $x(0^+) = x_0 = x(0^-)$.

This interpretation of "initial condition" x_0 as the state value of x at $t = 0^-$ is used in e.g. [2], [5, § 22], [14], [16], [18]. Apparently (see the above), inconsistent initial conditions might give rise to impulses as solutions of the DAE (1.1a) even if the forcing function is zero. Therefore, certain authors on singular systems (e.g. [2]) allowed generalized functions (*distributions* [15]) as possible forcing functions and solutions of (1.1a), whereas others (e.g. [16]) based themselves on the Laplace transformation approach of Doetsch [5].

In [8] both viewpoints are joined by applying a special distributional framework to DAEs (1.1a) and systems (1.1b) on \mathbb{R}^+ . The allowed class of distributions \mathcal{C}_{imp} , proposed by Hautus in [13] for regular systems in connection with linear-quadratic control, turns out to be large enough to be representative for the solution's behaviour of (1.1) on one hand, but on the other \mathcal{C}_{imp} is a commutative algebra over \mathbb{R} with convolution of distributions as multiplication [12]. Since, moreover, \mathcal{C}_{imp} has a lot of other nice properties (for details, see [12] - [13], also Section 2), the distributional setup in [8] allows a fully algebraic treatment of DAEs (1.1a) and systems (1.1b) on \mathbb{R}^+ .

In addition, this framework turns out to cover Kronecker's interpretation of singular DAEs (see our Examples, [6], [17]). This was shown in [8, Theorem 2.13] if $\det(sE - A) \neq 0$ (the regular pencil $sE - A$ in the sense of Gantmacher [6]) and will be illustrated for general singular DAEs in Sections 2 and 3.

Other results for the case $\det(sE - A) \neq 0$ in [8], derived by means of the \mathcal{C}_{imp} -approach, are on conditions for "global" consistency and "global" weak consistency in the "DAE" and the "system" sense. Loosely speaking (for details, see Section 4), given the forcing function f , then a point x_0 is weakly consistent (with f) if the distributional version of (1.1a) ([8], Section 2)

$$\delta^{(1)} * Ex = Ax + f + Ex_0 \delta \quad (1.3)$$

has a functional solution x that need not start in x_0 , i.e., $x(0^+)$ may be unequal to x_0 (here, $*$ denotes convolution and $\delta^{(1)}$ denotes the distributional derivative of δ). In the sequel we shall see that it is very well possible for the DAE (1.3) with forcing function f to have a functional solution x that does not start in x_0 .

In the present paper, we want to generalize all results in [8] for DAEs and systems (1.1) with arbitrary coefficients E , A and B . Indeed, most of the statements in [8] will turn out to be special cases of related ones made here.

After the preliminaries in Section 2, we discuss **separate** solvability concepts for DAEs and systems (in the distribution as well as in the function sense) in Section 3. We will show that DAE-solvability of (1.3) in the distribution sense is **equivalent** to DAE-solvability of (1.1a) in the sense of our Examples 1.1 and 1.2, whereas solvability of (1.1b) in the function sense is clearly **stronger** than system solvability in the distribution sense. In Section 4, then, after having introduced **separate** concepts of consistency and weak consistency for DAEs and systems, we derive necessary and sufficient conditions for "global" consistency as well as "global" weak consistency for all concepts defined. In particular, we will establish that global weak consistency in the system sense is equivalent to Cobb's impulse controllability [4].

2. Preliminaries.

Let \mathcal{D}_+ be the space of test functions with upper-bounded support and let \mathcal{D}_+' denote the dual space of real-valued continuous linear functionals on \mathcal{D}_+ . Then the space \mathcal{D}_+ of test functions with lower-bounded support can be considered as a subspace of \mathcal{D}_+' and every $u \in \mathcal{D}_+'$ has lower-bounded support [12]. With the "pointwise" addition and scalar multiplication, and with convolution $*$ of distributions as multiplication, \mathcal{D}_+' is a commutative algebra over \mathbb{R} with unit element δ , the Dirac delta distribution [12]. If $u^{(1)}$ denotes the distributional derivative of $u \in \mathcal{D}_+'$, then $u^{(1)} = (u * \delta)^{(1)} = u * \delta^{(1)}$. Any linear combination of δ and its distributional derivatives $\delta^{(1)}$, $1 \geq 1$, is called *impulsive*. If $u \in \mathcal{D}_+'$ can be identified with an ordinary function (u , say) with support on \mathbb{R}^+ and this function u is smooth on $[0, \infty)$, then $u \in \mathcal{D}_+'$ is called *smooth*.

Linear combinations of impulsive and smooth distributions are called *impulsive-smooth* and the set of these distributions is denoted by \mathcal{C}_{imp} [13, Def. 3.1]. This set \mathcal{C}_{imp} is a subalgebra and hence it is closed under differentiation (= convolution with $\delta^{(1)}$) and closed under integration (= convolution with the inverse of $\delta^{(1)}$, the Heaviside distribution H) [12], [13, Section 3]. Since $u \in \mathcal{C}_{\text{imp}}$ is invertible within \mathcal{C}_{imp} if and only if $u \in \mathcal{D}_+$ [12, Theorem 3.11], it follows that every impulse is invertible. By defining [12, Def. 3.1] $p := \delta^{(1)}$, $p^k := p^{k-1} * p$ ($k \geq 2$), $p^0 := \delta$, $p^{-1} := H$, $p^{-l} := p^{-(l-1)} * p^{-1}$ ($l \geq 2$), we establish that $p^{k+1} = p^k * p^1$ ($k, 1 \in \mathbb{Z}$) and thus $(p^k)^{-1} = p^{-k}$, $(p^0)^{-1} = p^0 = \delta$; we will write $p^0 = 1$ and $\alpha\delta = \alpha$ ($\alpha \in \mathbb{R}$). Also, convolution will be denoted by juxtaposition. If $u = u_1 + u_2$, the (unique) decomposition of $u \in \mathcal{C}_{\text{imp}}$ in its impulsive part u_1 and its smooth part u_2 , then $u(0^+) := \lim_{t \downarrow 0} u_2(t) = u_2(0^+)$. If $u \in$

\mathcal{C}_{imp} is smooth and \dot{u} stands for the distribution that can be identified with the ordinary derivative of u on \mathbb{R}^+ , then $pu = \dot{u} + u(0^+)$ (with $u(0^+) = u(0^+)\delta$). For more details on \mathcal{C}_{imp} , see [12], [13, Section 3], also [8] and [10]. For more details on distributions, see the work of Laurent Schwartz [15].

Let C_{p-imp} , C_{sm} denote the subalgebras of pure impulses and smooth distributions, respectively, and let C_f denote the subalgebra of *fractional impulses*

$$C_f := \{u \in C_{imp} \mid u = u_1 u_2^{-1}, u_1, u_2 \in C_{p-imp}, u_2 \neq 0\},$$

then C_f is isomorphic to the commutative field of rational functions $R(s)$ [10, Proposition 2.3]. Let k_1, k_2 be any two nonnegative integers and let $M_f^{k_1 \times k_2}(s), M_f^{k_1 \times k_2}(p)$ denote the sets of $k_1 \times k_2$ matrices with elements in $R(s), C_f$, respectively. Then we have the following **basic** result [10, Corollary 2.4].

Lemma 2.1.

Let $T(s) \in M_f^{k_1 \times k_2}(s), \eta(s) \in M_f^{1 \times k_1}(s), w(s) \in M_f^{k_2 \times 1}(s)$, and let $T(p), \eta(p), w(p)$ be the corresponding distributional matrices in $M_f^{k_1 \times k_2}(p), M_f^{1 \times k_1}(p), M_f^{k_2 \times 1}(p)$, respectively. Then

$$\eta(s)T(s) = 0 \Leftrightarrow \eta(p)T(p) = 0; T(s)w(s) = 0 \Leftrightarrow T(p)w(p) = 0.$$

In particular, $T(s)$ is left (right) invertible as a matrix with elements in $R(s)$ if and only if $T(p)$ is left (right) invertible as a matrix with elements in C_f .

Now we present our *distributional* versions of (1.1a) and (1.1b) on \mathbb{R}^+ (compare (1.3)):

$$pEx = Ax + f + Ex_0, \quad (2.1a)$$

$$pEx = Ax + Bu + Ex_0. \quad (2.1b)$$

Here, $x_0 \in \mathbb{R}^n$ (Ex_0 stands for $Ex_0\delta$), $f \in C_{imp}^1$ (the 1-vector version of C_{imp}) and $u \in C_{imp}^m$. Together with (2.1), we define the *solution sets*

$$S(x_0, f) := \{x \in C_{imp}^n \mid [pE - A]x = f + Ex_0\}, \quad (2.2a)$$

$$S_C(x_0, u) := \{x \in C_{imp}^n \mid [pE - A]x = Bu + Ex_0\}, \quad (2.2b)$$

and we have attached an index C to the solution set of *state trajectories* for the system (2.1b) to indicate its C (ontrol) aspect; $u \in C_{imp}^m$ is often called *input* or *control*.

Discussion.

First of all, we observe that the form of (2.1) is in line with earlier references on the use in singular systems of distributions (e.g. [2] - [3]) and on Laplace transforms (e.g. [5], [16]). Although (2.1) might seem nothing more than Laplace transformation of (1.1) in the sense of Doetsch [5], followed by substitution of s by p , we stress that (2.1a) may, in fact, be considered as an *initial value* problem for a linear DAE on \mathbb{R}^+ with constant coefficients *in the distribution sense* [8]. Here, x_0 plays the role of initial value - in standard cases. For instance, if E is invertible, then (2.1a) may be rewritten as

$$px = E^{-1}Ax + E^{-1}f + x_0 \quad (2.3)$$

and since $(sI - E^{-1}A)$ is invertible as a rational matrix, we find that for every pair $(x_0, f) \in \mathbb{R}^n \times C_{\text{imp}}^1$, (2.3) has exactly one solution, namely

$$x = (pI - E^{-1}A)^{-1}[E^{-1}f + x_0], \quad (2.4)$$

by Lemma 2.1. Now $(pI - E^{-1}A)^{-1}$ can be identified with the smooth function $\exp(E^{-1}At)$ on \mathbb{R}^+ [13, p. 375]. Thus, if $f \in C_{\text{sm}}^1$, then it follows directly that x in (2.4) corresponds to the function (1.2) on \mathbb{R}^+ , and $x(0^+) = x_0$.

Next, let us consider our Examples 1.1 and 1.2 in the distributional version (2.1a).

Example 1.1 continued.

The DAE $p \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} + \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_{01} \\ x_{02} \end{bmatrix}$ has as solutions $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -f_1 - pf_2 - x_{02} \\ -f_2 \end{bmatrix}$. If f_1 and f_2 are smooth, then $pf_2 = \dot{f}_2 + f_2(0^+)$. Hence, if $x_{01} = -f_1(0^+) - \dot{f}_2(0^+)$, $x_{02} = -f_2(0^+)$ (i.e., x_0 is consistent), then $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -f_1 - \dot{f}_2 \\ -f_2 \end{bmatrix}$ and $x_1(0^+) = x_{01}$, $x_2(0^+) = x_{02}$, in accordance with Kronecker, see Example 1.1. More generally, if $x_{02} = -f_2(0^+)$, x_{01} arbitrary, then, again, $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -f_1 - \dot{f}_2 \\ -f_2 \end{bmatrix}$, but not necessarily $x(0^+) = x_0$ - in fact, only $E(x(0^+)) = Ex_0$. Moreover, if $f_1 = f_2 = 0$, then $x_2 = 0$, $x_1 = -x_{02}$ ($= -x_{02}\delta$), as was stated earlier [16].

Example 1.2 continued.

If f in the DAE

$$p \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} + \begin{bmatrix} f_1 \\ f_2 \\ f_3 \\ f_4 \end{bmatrix} + \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_{01} \\ x_{02} \\ x_{03} \\ x_{04} \end{bmatrix}$$

is smooth, then we get

$$\begin{aligned} x_1 &= p^{-1}[x_2 + f_1 + x_{01}], \\ -\dot{f}_3 - f_3(0^+) &= f_2 + x_{03}, \quad x_3 = -f_3, \\ 0 &= f_4. \end{aligned}$$

Hence, if $f_4 = 0$, $f_2 = -\dot{f}_3$ and $x_{03} = -f_3(0^+)$ (consistent), $x_2, x_4 \in C_{sm}$ are taken arbitrarily (with initial values x_{02} and x_{04} , respectively), then x_3 corresponds to $-f_3$ and x_1 to $(x_{01} + \int_0^t [x_2(\tau) + f_1(\tau)]d\tau)$ on \mathbb{R}^+ , in accordance with Example 1.2.

Our Examples clearly suggest that $S(x_0, f)$ contains at least one smooth solution x that actually starts in x_0 if x_0 is chosen consistently. In the next straightforward result we will prove that this is generally true.

Proposition 2.2.

Assume that, for a given smooth forcing function f , $x_0 \in \mathbb{R}^n$ is such that (1.1a) has a smooth solution x with $x(0^+) = x_0$. Then (the distribution) $x \in S(x_0, f)$.

Proof. We have $E\dot{x} = Ax + f$ and $x(0^+) = x_0$. Then $E x(0^+) = E x_0$ and thus $pEx = E\dot{x} + E x_0 = Ax + f + E x_0$, i.e., $x \in S(x_0, f)$.

Thus, our framework does not only cover e.g. [2], [5], [13] - [14], [16], [18], but also [6], [17]. Observe, moreover, that the special choice of smooth functions in C_{imp} obviates the problem of choosing the right solution set for (1.1a); without any *a priori* choice for the solution set in Example 1.2, x_4 might have been any function and x_2 might have been even discontinuous. The same difficulty occurs w.r.t. the forcing function f ; if in Example 1.1 f_2 is continuously differentiable and f_1 continuous, then x is continuous, whereas in Example 1.2

x is continuous if f_1 is merely locally integrable. Note, in addition, that the question of (in)consistency is decided in the origin (our impulses have support in 0), and that smooth inputs do not limit the control possibilities in (2.1b) e.g. [3], [7], [9], [11], [13], [18]. On the other hand, a distributional setup for DAEs and systems (2.2), incorporating a larger class than C_{imp} , is certainly possible (see e.g. [4] and [8, Remark 2.5]), but it is our belief that then much of the method's elegance will be lost unnecessarily.

We will close this Section with our Main Lemma, together with Lemma 2.1 the building-stones in [10] and in this paper.

Main Lemma 2.3.

Let $x_0 \in \mathbb{R}^n$, $f = f_1 + f_2$, $f_1 \in C_{p-imp}^1$, $f_2 \in C_{sm}^1$, $x = x_1 + x_2 \in S(x_0, f)$, $x_1 \in C_{p-imp}^n$, $x_2 \in C_{sm}^n$. Then

$$pEx_1 + E(x_2(0^+)) = Ax_1 + f_1 + Ex_0, \quad (2.5a)$$

$$pEx_2 = Ax_2 + f_2 + E(x_2(0^+)). \quad (2.5b)$$

Proof. We have $pEx_1 + E(x_2(0^+)) + E[px_2 - x_2(0^+)] = Ax_1 + f_1 + Ex_0 + Ax_2 + f_2$ and $px_2 - x_2(0^+) = \dot{x}_2$, smooth.

Corollary 2.4.

Assume that $x \in S(x_0, f) \cap C_{sm}^n$, $f \in C_{sm}^1$. Then $Ex_0 = E(x(0^+))$.

Proof. Since $x_1 = 0$, $u_1 = 0$, the claim follows from (2.5a).

Remark 2.5.

The converse of Corollary 2.4 is not true; a counterexample is given in [10, Remark 2.7]. Corollary 2.4 expresses, that not so much the property $x(0^+) = x_0$ as its generalization $E(x(0^+)) = Ex_0$ is strongly related to the question of smoothness for solutions x of the DAE (2.1a) (see also Example 1.1 continued).

3. Solvability.

We consider the DAE

$$pEx = Ax + f + Ex_0 \quad (3.1a)$$

and the associated system

$$pEx = Ax + Bu + Ex_0, \quad (3.1b)$$

with $x_0 \in \mathbb{R}^n$, $f \in C_{imp}^1$, $u \in C_{imp}^m$, and the corresponding solution sets $S(x_0, f)$, $S_C(x_0, u)$ ((2.2)). In [8, Definitions 2.4, 4.1, 4.5] the following definitions of solvability for the DAE and the system are proposed.

Definition 3.1.

Let $f \in C_{imp}^1$ be given. Then the DAE (3.1a) is *solvable* for f if

$$\exists x_0 \in \mathbb{R}^n: S(x_0, f) \neq \emptyset.$$

If $f \in C_{sm}^1$, then (3.1a) is *solvable for f in the function sense*

$$\text{if } \exists x_0 \in \mathbb{R}^n: S(x_0, f) \cap C_{sm}^n \neq \emptyset.$$

The system (3.1b) is *C-solvable* if

$$\forall x_0 \in \mathbb{R}^n \exists u \in C_{imp}^m: S_C(x_0, u) \neq \emptyset.$$

The system (3.1b) is *C-solvable in the function sense* if

$$\forall x_0 \in \mathbb{R}^n \exists u \in C_{sm}^m: S_C(x_0, u) \cap C_{sm}^n \neq \emptyset.$$

It is clear that DAE-solvability and C-solvability are two fully different concepts. Whereas, for a **given** f , the DAE is solvable if for **at least one** x_0 , the solution set $S(x_0, f)$ is nonempty, C-solvability requires that for **every** x_0 there **exists** an input u such that $S_C(x_0, u) \neq \emptyset$. The latter definition finds its roots in the knowledge, that in many control problems x_0 , interpreted as $x(0^-)$, may be arbitrary (unknown), as a result of which one may want to design some control law that does not depend **explicitly** on the initial condition, but rather works for all possible state values "in the same way" (feedback laws in control problems, for instance [3], [13], [18]).

The definition of DAE-solvability should be interpreted as a generalization in terms of distributions of earlier definitions for DAE-solvability in the function sense [6], [17]: In Example 1.1 **only one** initial condition x_0 is consistent; in other words, only for this x_0 the set $S(x_0, f)$ contains a smooth element that starts in x_0 . If x_0 is called *consistent* in (3.1a) if $S(x_0, f)$ (f smooth) contains a smooth x with $x(0^+) = x_0$, then consistency in the ordinary sense can be identified with consistency in (3.1a) (see Proposition 2.2). Now, let us take a better look at our concept of DAE-solvability.

Lemma 3.2.

Let $f \in C_{sm}^1$ be given and $x_0 \in \mathbb{R}^n$ be such that $S(x_0, f)$ contains at least one smooth element x . Then there exists a consistent initial condition \bar{x}_0 . In fact, $x \in S(\bar{x}_0, f)$ and $Ex_0 = E\bar{x}_0$.

Proof. Let $x \in S(x_0, f) \cap C_{sm}^n$. Then (Corollary 2.4) $E(x(0^+)) = Ex_0$ and hence $\bar{x}_0 = x(0^+)$ satisfies the requirements by the Main Lemma 2.3!

In particular, it follows from Lemma 3.2 that there exists a consistent initial condition for (3.1a) with given smooth f if (3.1a) is solvable for f in the function sense. In Theorem 3.3 we show that the existence of a consistent initial condition is, essentially, **equivalent** to DAE-solvability.

Theorem 3.3.

If $f = f_1 + f_2$, $f_1 \in C_{p-imp}^1$, $f_2 \in C_{sm}^1$ and $x \in S(x_0, f)$ for some $x_0 \in \mathbb{R}^n$, then $x(0^+)$ is consistent for f_2 . In particular, if $f \in C_{sm}^1$, then

(3.1a) is solvable for $f \Leftrightarrow \exists_{x_0 \in \mathbb{R}^n} x_0$ consistent for f .

Proof. If $x = x_1 + x_2$, $x_1 \in C_{p-imp}^n$, $x_2 \in C_{sm}^n$, then, by (2.5b), $x_2 \in S(x(0^+), f_2)$ and, obviously, $x_2(0^+) = x(0^+)$.

Theorem 3.3 states that the DAE (1.1a), with f smooth, is solvable in the sense of Kronecker [6], [17], i.e., there exists a consistent point x_0 , if and only if our DAE (3.1a) is solvable for f in the distribution sense. Thus, our approach covers the usual conceptions of solvability in the function sense on one hand, but on the other it allows much more inputs as well as solutions for the DAE.

Example 1.2 continued.

Assume that $f_2 = f_{21} + f_{22}$ and $f_3 = f_{31} + f_{32}$, $f_{21}, f_{31} \in C_{p\text{-imp}}^1$, $f_{21} = \sum_{i=0}^k \alpha_i p^i$ ($k \geq 0$, all α_i real), and $f_{22}, f_{32} \in C_{sm}$.

Then the DAE is solvable if $f_4 = 0$, $-f_{32} = f_{22}$, $-pf_{31} = f_{21} - \alpha_0$; x_{03} must equal $-f_{32}(0^+) - \alpha_0$. If f is smooth, then the DAE (3.1a) is solvable if $f_4 = 0$, $-f_3 = f_2$ and $x_{03} = -f_3(0^+)$. This agrees with earlier findings in Sections 1 and 2.

Example 1.2 illustrates that for an arbitrary DAE, with $f \in C_{imp}^1$ given, it seems very hard, if not impossible, to derive a condition that is not only sufficient, but also necessary for solvability, i.e., for the existence of a point x_0 such that $S(x_0, f) \neq \emptyset$. However, we can get very "close".

Lemma 3.4.

Assume that (3.1a) is solvable for $f \in C_{imp}^1$. Then there exists a

$\bar{l} \in [0, 1]$, a $\bar{f} \in C_{imp}^{\bar{l}}$ and $\bar{E}, \bar{A} \in \mathbb{R}^{\bar{l} \times n}$, $[\bar{E}, \bar{A}]$ of full row rank,

such that, if

$$p\bar{E}x = \bar{A}x + \bar{f} + \bar{E}x_0, \quad (3.2)$$

$$\text{and } \bar{S}(x_0, \bar{f}) := \{x \in C_{imp}^n \mid [p\bar{E} - \bar{A}]x = \bar{f} + \bar{E}x_0\} \quad (3.3)$$

($x_0 \in \mathbb{R}^n$), then

$$x \in S(x_0, f) \iff x \in \bar{S}(x_0, \bar{f}).$$

Proof. Without loss of generality, we may assume that $[E \ A] = \begin{bmatrix} I & \bar{A} \\ Y & \bar{A} \end{bmatrix}$ with $\bar{E}, \bar{A} \in \mathbb{R}^{\bar{l} \times n}$, $Y \in \mathbb{R}^{(l-\bar{l}) \times \bar{l}}$, $[E \ A]$ of full row rank, and let $f = \begin{bmatrix} \bar{f} \\ g \end{bmatrix}$ be partitioned accordingly. Then, let $x_0 \in \mathbb{R}^n$ and $x \in C_{\text{imp}}^n$ be such that

$$p \begin{bmatrix} I \\ Y \end{bmatrix} \bar{E}x = \begin{bmatrix} I \\ Y \end{bmatrix} \bar{A}x + \begin{bmatrix} \bar{f} \\ g \end{bmatrix} + \begin{bmatrix} I \\ Y \end{bmatrix} \bar{E}x_0$$

(such x_0 and x exist!), then $-Y\bar{f} + g = 0$, i.e., $g = Y\bar{f}$. Hence

$$p\bar{E}x = \bar{A}x + \bar{f} + \bar{E}x_0.$$

The converse is now clear.

Example 1.2 continued.

If the DAE is solvable for f , then $f_4 = 0$. Here, we have

$$\bar{E} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \bar{A} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}, \bar{f} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix}.$$

It follows from Lemma 3.4 that, without loss of generality, we may assume $[E \ A]$ to be of full row rank if the DAE (3.1) is solvable for given $f \in C_{\text{imp}}^1$. Since, by Lemma 2.1,

$$[E \ A] \text{ full row rank} \Leftrightarrow$$

$$[A - sE, E] \text{ right invertible as a rational matrix,}$$

it is easily seen that, if $[E \ A]$ is of full row rank, then, for every $f \in C_{\text{imp}}^1$, $\begin{bmatrix} x \\ x_0 \end{bmatrix} := \begin{bmatrix} R_1(p) \\ R_2(p) \end{bmatrix} (-f)$ is such that $pEx = Ax + f + Ex_0$ with $\begin{bmatrix} R_1(s) \\ R_2(s) \end{bmatrix}$ a right inverse of $[A - sE, E]$ (Lemma 2.1) - however, $x_0 = R_2(p)(-f)$ need not be constant (= constant times δ). This observation shows, that the condition

$$[E \ A] \text{ full row rank}$$

is indeed very "close" to DAE-solvability - unfortunately, not close enough. However, conditions for "global" consistency and "global" weak consistency in the DAE-sense will be derived in Section 4.

As for C-solvability, we have the next result.

Theorem 3.5.

The system (3.1b) is C-solvable if and only if

$$\forall \eta(s) \in M^{1 \times 1}(s): \eta(s)[A - sE, B] = 0 \Leftrightarrow \eta(s)[E \ A \ B] = 0.$$

Proof. Without loss of generality, we may assume that $[E \ A \ B] = \begin{bmatrix} I & \bar{1} \\ Y \end{bmatrix} [\bar{E} \ \bar{A} \ \bar{B}]$ with $[\bar{E} \ \bar{A} \ \bar{B}]$ of full row rank. \Leftarrow The condition is equivalent to right-invertibility of $[\bar{A} - s\bar{E}, \bar{B}]$. If $\begin{bmatrix} \bar{R}_1(s) \\ \bar{R}_2(s) \end{bmatrix}$ is a right inverse, then, for every $x_0 \in \mathbb{R}^n$, $\begin{bmatrix} x \\ u \end{bmatrix} := \begin{bmatrix} \bar{R}_1(p) \\ \bar{R}_2(p) \end{bmatrix} (-\bar{E}x_0)$ is such that $[A - pE, B] \begin{bmatrix} x \\ u \end{bmatrix} = -Ex_0$ (Lemma 2.1). \Rightarrow Assume that $\eta(s)[A - sE, B] = 0$. Then $\eta(p)[A - pE, B] = 0$ (Lemma 2.1) and hence, by definition of C-solvability, $\eta(p)Ex_0 = 0$ for all x_0 , i.e., $\eta(p)[E \ A \ B] = 0$ and thus $\eta(s)[E \ A \ B] = 0$. This completes the proof.

Corollary 3.6.

If $[E \ A \ B]$ is of full row rank, then (3.1b) is C-solvable if and only if $[A - sE, B]$ is right invertible as a rational matrix.

In Theorem 3.3 we saw that DAE-solvability in the distribution sense is equivalent to DAE-solvability in the function sense. For C-solvability, things are less easy.

Example 3.7.

The system $p \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_{01} \\ x_{02} \end{bmatrix}$ is C-solvable, but not C-solvable in the function sense: For every $x_0 = \begin{bmatrix} x_{01} \\ x_{02} \end{bmatrix}$ we have $x_1 = 0$, $u = -x_{01}$, impulsive.

Section 4 contains a condition that is necessary and sufficient for C-solvability in the function sense. Example 3.7 does not satisfy this condition, whereas $[A - sE, B]$ is right invertible (Corollary 3.6).

4. Consistency and weak consistency.

In Section 3 a point x_0 is called DAE-consistent for (3.1a) with given smooth f if $S(x_0, f)$ contains a smooth x with $x(0^+) = x_0$. In Definition 4.1 we distinguish between consistency and its generalization, *weak consistency* [8, Definition 3.1].

Definition 4.1.

Consider (3.1a) with $f \in C_{sm}^1$.

A point $x_0 \in \mathbb{R}^n$ is called *DAE-consistent* with f if

$$\exists x \in S(x_0, f) \cap C_{sm}^n : x(0^+) = x_0.$$

The set of these points is denoted by $I_{DAE}(f)$.

A point $x_0 \in \mathbb{R}^n$ is called *weakly DAE-consistent* with f if

$$S(x_0, f) \cap C_{sm}^n \neq \emptyset.$$

The set of these points is denoted by $I_{DAE}^w(f)$.

Consider (3.1b).

A point $x_0 \in \mathbb{R}^n$ is called *C-consistent* if

$$\exists u \in C_{sm}^m \exists x \in S_C(x_0, u) \cap C_{sm}^m : x(0^+) = x_0.$$

The set of these points is denoted by I_C .

A point $x_0 \in \mathbb{R}^n$ is called *weakly C-consistent* if

$$\exists u \in C_{sm}^m : S_C(x_0, u) \cap C_{sm}^m \neq \emptyset$$

The set of these points is denoted by I_C^w .

Proposition 4.2.

The DAE (3.1a) is solvable for $f \in C_{sm}^1 \Leftrightarrow I_{DAE}^w(f) \neq \emptyset$. The system (3.1b) is solvable in the function sense $\Leftrightarrow I_C^w = \mathbb{R}^n$.

Proof. $I_{DAE}^W(f) \neq \emptyset$ if and only if (3.1a) is solvable for f in the function sense (Definition 3.10); if (3.1a) is solvable for $f \in C_{sm}^1$, then $I_{DAE}(f) \neq \emptyset$ by Theorem 3.3 and $I_{DAE}^W(f) \supset I_{DAE}(f)$. The second claim is trivial, by definition.

Once more, we establish that DAE- and C-solvability are different concepts. This distinction is also apparent in the next Theorems on "global" consistency and "global" weak consistency.

Theorem 4.3.

Assume that in (3.1a), $\text{rank } [E \ A] = 1$ and $f \in C_{sm}^1$. Then

$$I_{DAE}(f) = \mathbb{R}^n \Leftrightarrow \text{im}(E) = \mathbb{R}^1, \quad (4.1a)$$

$$I_{DAE}^W(f) = \mathbb{R}^n \Leftrightarrow \text{im}(E) + A(\ker(E)) = \mathbb{R}^1. \quad (4.1b)$$

Proof. First statement. \Leftarrow Assume without loss of generality that $E = [I_1 \ 0]$, $A = [A_1 \ A_2]$. If $x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$, $x_0 = \begin{bmatrix} x_{01} \\ x_{02} \end{bmatrix}$ are partitioned accordingly, then (3.1a) is of the form $px_1 = Ax_1 + Ax_2 + f + x_{01}$. If we choose $x_2 = p^{-1}x_{02}$ (smooth, $x_2(0^+) = x_{02}$), then $x_1 = (pI_1 - A_1)^{-1}(Ax_2 + f + x_{01})$, smooth, and $x_1(0^+) = x_{01}$. \Rightarrow Assume that $\eta E = 0$. It follows that $\eta Ax_0 + \eta f = 0$ for all x_0 and hence $\eta f = 0$, $\eta A = 0$. Thus, $\eta = 0$ since $[E \ A]$ is of full row rank. Second statement. Assume that $\text{im}(E) \neq \mathbb{R}^1$. Then, without loss of generality, we may assume that (3.1a) is of the form

$$p \begin{bmatrix} I & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \end{bmatrix} + \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} + \begin{bmatrix} I & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \bar{x}_{01} \\ \bar{x}_{02} \end{bmatrix}. \quad (4.2)$$

\Leftarrow It follows that A_{22} is of full row rank; let A_{22}^+ be any right inverse. Let \bar{x}_{01} , \bar{x}_{02} be arbitrary. The solution of

$$p\bar{x}_1 = [A_{11} - A_{12}A_{22}^+A_{21}]\bar{x}_1 + [f_1 - A_{12}A_{22}^+f_2] + \bar{x}_{01}$$

is smooth with $\bar{x}_1(0^+) = \bar{x}_{01}$, and $\bar{x}_2 = -A_{22}^+[A_{21}\bar{x}_1 + f_1]$ is smooth as well. We have shown that every point x_0 is weakly DAE-consistent with f . \Rightarrow We must prove that A_{22} is of full row rank. Thus, let $\eta A_{22} = 0$. It follows that $\eta A_{21}\bar{x}_{01} + \eta f_2 = 0$ for all \bar{x}_{01} , because of Corollary 2.4. Hence $\eta f_2 = 0$, $\eta A_{21} = 0$. Since $[A_{21} \ A_{22}]$ is assumed to be of full row rank, we get $\eta = 0$.

Remark 4.4.

Observe that the conditions in (4.1) imply that $[E \ A]$ is right invertible and that without loss of generality we may assume $[E \ A]$ to be right invertible if the DAE is solvable (Section 3). If $\det(sE - A) \neq 0$, then $[E \ A]$ is automatically of full row rank and Theorem 4.3 reduces to [8, Theorem 3.7]. In Examples 1.1 and 1.2 we have $I_{DAE}^W(f) \neq \mathbb{R}^n$.

Theorem 4.5.

Assume that in (3.1b), $[E \ A \ B]$ is of full row rank. Then

$$I_C = \mathbb{R}^n \Leftrightarrow \text{im}(E) + \text{im}(B) = \mathbb{R}^1, \quad (4.3a)$$

$$I_C^W = \mathbb{R}^n \Leftrightarrow \text{im}(E) + \text{im}(B) + A(\ker(E)) = \mathbb{R}^1. \quad (4.3b)$$

Proof. First statement. If $\text{im}(E) = \mathbb{R}^1$, we are done. Thus, let $\text{im}(E) \neq \mathbb{R}^1$. Then we may assume that the system (3.1b) is in the form (4.2) with $f_i = B_i u$ ($i = 1, 2$). \Leftarrow The condition is equivalent to right-invertibility of B_2 ; let $B_2^+ = B_2'(B_2 B_2')^{-1}$. If \bar{x}_{01} and \bar{x}_{02} are arbitrary, then the control $u = B_2^+(-A_{21}\bar{x}_1 - A_{22}\bar{x}_2)$, with $\bar{x}_2 = p^{-1}\bar{x}_{02}$ and \bar{x}_1 the solution of

$$pv = (A_{11} - B_1 B_2^+ A_{21})v + (A_{12} - B_1 B_2^+ A_{22})\bar{x}_2 + \bar{x}_{01},$$

is in C_{sm}^m , $\begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \end{bmatrix} \in S_C\left(\begin{bmatrix} \bar{x}_{01} \\ \bar{x}_{02} \end{bmatrix}, u\right) \cap C_{sm}^n$ and $\bar{x}_1(0^+) = \bar{x}_{01}$, $\bar{x}_2(0^+) = \bar{x}_{02}$. \Rightarrow We must show that B_2 is of full row rank. Thus, let $\eta B_2 =$

0. It follows that $\eta[A_{21} \ A_{22}]\begin{bmatrix} \bar{x}_{01} \\ \bar{x}_{02} \end{bmatrix} = 0$ since every x_0 is C-consistent. Hence $\eta[A_{21} \ A_{22}] = 0$, which yields $\eta = 0$, because

$[E \ A \ B]$ is of full row rank. Second statement. Again, assume that $\text{im}(E) \neq \mathbb{R}^1$, and let (3.1b) be in the form (4.2) with $f_i =$

$B_i u$ ($i = 1, 2$). \Leftarrow We have that $[A_{22} \ B_2]$ is of full row rank; set

$R = A_{22}A_{22} + B_2 B_2' > 0$. Let \bar{x}_{01} , \bar{x}_{02} be arbitrary. The input $u = B_2'R^{-1}(-A_{21}\bar{x}_1)$ with \bar{x}_1 the solution of

$$pv = (A_{11} - [A_{12} \ B_1]\begin{bmatrix} A_{22} & 0 \\ 0 & R \end{bmatrix}R^{-1}A_{21})v + \bar{x}_{01},$$

is smooth and if $\bar{x}_2 = A_{22}'R^{-1}(-A_{21}\bar{x}_1)$, then $\begin{bmatrix} \bar{x}_1 \\ \bar{x}_2 \end{bmatrix} \in C_{sm}^n \cap S_C(\begin{bmatrix} \bar{x}_{o1} \\ \bar{x}_{o2} \end{bmatrix}, u)$ and $\bar{x}_1(0^+) = \bar{x}_{o1}$. Hence we establish that every x_o is weakly C-consistent. \Rightarrow We must prove that $[A_{22} \ B_2]$ is right invertible. If $\eta[A_{22} \ B_2] = 0$, then $\eta A_{21}\bar{x}_{o1} = 0$ for all \bar{x}_{o1} and hence $\eta[A_{21} \ A_{22} \ B_2] = 0$, i.e., $\eta = 0$. This completes the proof.

Remark 4.6.

The conditions in (4.3) imply right-invertibility of $[A - sE, B]$ and hence also right-invertibility of $[E \ A \ B]$; note on the other hand that, without loss of generality, $[E \ A \ B]$ may be assumed of full row rank in (3.1b). If $\det(sE - A) \neq 0$, then $[A - sE, B]$ is right invertible, $[E \ A \ B]$ is automatically of full rank and Theorem 4.5 reduces to [8, Theorem 3.8]. Example 3.7 does not satisfy (4.3b).

Example 4.7.

Consider the system

$$p \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_{o1} \\ x_{o2} \end{bmatrix}.$$

Clearly, $x_1 = p^{-1}x_{o1}$, smooth, $x_1(0^+) = x_{o1}$, and $u = -x_1$. Since for every x_{o2} we can choose any smooth function x_2 with $x_2(0^+) = x_{o2}$, we establish that every x_o is C-consistent. Indeed, $\text{rank}[E, B] = 1$.

Example 4.8.

The system $p \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_{o1} \\ x_{o2} \end{bmatrix}$ is such that every x_o is weakly C-consistent, but not C-consistent; if $u = 0$, then $x_1 = p^{-1}x_{o1}$ and $x_2 = -x_1$. If $x_{o1} + x_{o2} \neq 0$, then there does not exist a smooth control u such that the unique state trajectory $x \in S_C(x_o, u)$ is smooth and $x(0^+) = x_o$.

Remark 4.9.

We have seen that the condition in (4.3b) is equivalent to the existence of a smooth control u and a smooth state trajectory $x \in S_C(x_0, u)$ for every initial condition x_0 . In this sense the system (3.1b) may be called *impulse controllable* if (4.3b) is satisfied, since for every x_0 there exists a function u such that the solution set $S_C(x_0, u)$ has at least one element x that has no impulsive part. Although Cobb uses a different definition for impulse controllability in [4], he interprets it in the same way in [3] as we do here, and moreover, proves equivalence of his impulse controllability and (4.3b) by means of state space decomposition in [4, Theorem 4] for the case $\det(sE - A) \neq 0$. Our Theorem (4.5) shows the equivalence of (4.3b) and impulse controllability for arbitrary systems (3.1b) with $[E \ A \ B]$ of full row rank. Also, observe that (4.3b) is expressed in the system coefficients only, without any extra parameter as in [18, Theorem 2].

Conclusions.

Our distributional framework for linear DAEs with constant coefficients and for singular systems on \mathbb{R}^+ covers well-known earlier DAE- and singular system interpretations. It enabled us to define satisfactory concepts for DAE- and system-solvability, in the distribution as well as in the function sense. We saw that DAE-solvability in the distribution sense is, essentially, equivalent to the usual concept of DAE-solvability, and derived a condition for system solvability. Then, consistency for DAEs and systems was redefined in terms of distributions and we introduced its generalization, *weak* consistency. Whereas a point is consistent if the corresponding solution set of the DAE contains a function that starts in that point, we call a point *weakly* consistent if this solution set merely contains a function. Finally, we presented conditions for global consistency and global weak consistency in the DAE and the system sense and established that global weak consistency in the system sense is equivalent to impulse controllability, i.e., to the possibility to find for every initial condition an input function that yields at least one functional state trajectory of the system. Because of linearity and of our special class of distributions, we could keep our treatment fully algebraic, and hence easily understandable.

This paper was written in August 1991, when the author was with the Mathematical Institute of Wuerzburg University, Am Hubland, D-8700 Wuerzburg, as an Alexander von Humboldt-research fellow.

References.

- [1] S.L. Campbell, **Singular Systems of Differential Equations**, Pitman, San Francisco, vol. 1, 1980, vol. 2, 1982.
- [2] D. Cobb, "On the solutions of linear differential equations with singular coefficients", *J. Diff. Eq.*, vol. 46, pp. 310-323, 1982.
- [3] D. Cobb, "Descriptor variable systems and optimal state regulation", *IEEE Trans. Aut. Ctr.*, vol. AC-28, pp. 601-611, 1983.
- [4] D. Cobb, "Controllability, observability and duality in singular systems", *IEEE Trans. Aut. Ctr.*, vol. AC-29, pp. 1076-1082, 1984.
- [5] G. Doetsch, **Einfuehrung in Theorie und Anwendung der Laplace Transformation**, Birkhaeuser, Stuttgart, 1970.
- [6] F.R. Gantmacher, **The Theory of Matrices**, Chelsea, New York, 1959.
- [7] T. Geerts, **Structure of Linear-Quadratic Control**, Ph.D. Thesis, Eindhoven, the Netherlands, 1989.
- [8] T. Geerts & V. Mehrmann, "Linear differential equations with constant coefficients: A distributional approach", Preprint 90-073, SFB 343, Universitaet Bielefeld, Germany.
- [9] T. Geerts, "Invertibility properties of singular systems: A distributional approach", **Proc. First European Control Conference (ECC' 91, Grenoble, France, July 2-5)**, Hermes, Paris, vol. 1, pp. 71-74, 1991.
- [10] T. Geerts, "Invariant subspaces and invertibility properties for singular systems: The general case", preprint, submitted.
- [11] J. Grimm, "Realization and canonicity for implicit systems", *SIAM J. Ctr. & Opt.*, vol. 26, pp. 1331-1347, 1988.

- [12] M.L.J. Hautus, "The formal Laplace transform for smooth linear systems", **Lecture Notes in Econ. & Math. Syst.**, vol. 131, pp. 29-46, 1976.
- [13] M.L.J. Hautus & L.M. Silverman, "System structure and singular control", *Lin. Alg. & Appl.*, vol. 50, pp. 369-402, 1983.
- [14] M. Malabre, "Generalized linear systems: Geometric and structural approaches", *Lin. Alg. & Appl.*, vol. 122/123/124, pp. 591-621. 1989.
- [15] L. Schwartz, **Theorie des Distributions**, Hermann, Paris, 1978.
- [16] G.C. Verghese, B.C. Levy & T. Kailath, "A generalized state-space for singular systems", *IEEE Trans. Aut. Ctr.*, vol. AC-26, pp. 811-831, 1981.
- [17] J.H. Wilkinson, "Linear differential equations and Kronecker's canonical form", in **Recent Advances in Numerical Analysis**, C. de Boor & G.H. Golub, eds., Academic Press, New York, pp. 231-265, 1978.
- [18] Z. Zhou, M.A. Shayman & T.-J. Tarn, "Singular systems: A new approach in the time domain", *IEEE Trans. Aut. Ctr.*, vol. AC-32, pp. 42-50, 1987.

IN 1991 REEDS VERSCHENEN

- 466 Prof.Dr. Th.C.M.J. van de Klundert - Prof.Dr. A.B.T.M. van Schaik
Economische groei in Nederland in een internationaal perspectief
- 467 Dr. Sylvester C.W. Eijffinger
The convergence of monetary policy - Germany and France as an example
- 468 E. Nijssen
Strategisch gedrag, planning en prestatie. Een inductieve studie binnen de computerbranche
- 469 Anne van den Nouweland, Peter Borm, Guillermo Owen and Stef Tijs
Cost allocation and communication
- 470 Drs. J. Grazell en Drs. C.H. Veld
Motieven voor de uitgifte van converteerbare obligatieleningen en warrant-obligatieleningen: een agency-theoretische benadering
- 471 P.C. van Batenburg, J. Kriens, W.M. Lammerts van Bueren and R.H. Veenstra
Audit Assurance Model and Bayesian Discovery Sampling
- 472 Marcel Kerkhofs
Identification and Estimation of Household Production Models
- 473 Robert P. Gilles, Guillermo Owen, René van den Brink
Games with Permission Structures: The Conjunctive Approach
- 474 Jack P.C. Kleijnen
Sensitivity Analysis of Simulation Experiments: Tutorial on Regression Analysis and Statistical Design
- 475 C.P.M. van Hoesel
An $O(n \log n)$ algorithm for the two-machine flow shop problem with controllable machine speeds
- 476 Stephan G. Vanneste
A Markov Model for Opportunity Maintenance
- 477 F.A. van der Duyn Schouten, M.J.G. van Eijs, R.M.J. Heuts
Coordinated replenishment systems with discount opportunities
- 478 A. van den Nouweland, J. Potters, S. Tijs and J. Zarzuelo
Cores and related solution concepts for multi-choice games
- 479 Drs. C.H. Veld
Warrant pricing: a review of theoretical and empirical research
- 480 E. Nijssen
De Miles and Snow-typologie: Een exploratieve studie in de meubelbranche
- 481 Harry G. Barkema
Are managers indeed motivated by their bonuses?

- 482 Jacob C. Engwerda, André C.M. Ran, Arie L. Rijkeboer
Necessary and sufficient conditions for the existence of a positive definite solution of the matrix equation $X + A^T X^{-1} A = I$
- 483 Peter M. Kort
A dynamic model of the firm with uncertain earnings and adjustment costs
- 484 Raymond H.J.M. Gradus, Peter M. Kort
Optimal taxation on profit and pollution within a macroeconomic framework
- 485 René van den Brink, Robert P. Gilles
Axiomatizations of the Conjunctive Permission Value for Games with Permission Structures
- 486 A.E. Brouwer & W.H. Haemers
The Gewirtz graph - an exercise in the theory of graph spectra
- 487 Pim Adang, Bertrand Melenberg
Intratemporal uncertainty in the multi-good life cycle consumption model: motivation and application
- 488 J.H.J. Roemen
The long term elasticity of the milk supply with respect to the milk price in the Netherlands in the period 1969-1984
- 489 Herbert Hamers
The Shapley-Entrance Game
- 490 Rezaul Kabir and Theo Vermaelen
Insider trading restrictions and the stock market
- 491 Piet A. Verheyen
The economic explanation of the jump of the co-state variable
- 492 Drs. F.L.J.W. Manders en Dr. J.A.C. de Haan
De organisatorische aspecten bij systeemontwikkeling een beschouwing op besturing en verandering
- 493 Paul C. van Batenburg and J. Kriens
Applications of statistical methods and techniques to auditing and accounting
- 494 Ruud T. Frambach
The diffusion of innovations: the influence of supply-side factors
- 495 J.H.J. Roemen
A decision rule for the (des)investments in the dairy cow stock
- 496 Hans Kremers and Dolf Talman
An SLSPP-algorithm to compute an equilibrium in an economy with linear production technologies

- 497 L.W.G. Strijbosch and R.M.J. Heuts
Investigating several alternatives for estimating the compound lead time demand in an (s,Q) inventory model
- 498 Bert Bettonvil and Jack P.C. Kleijnen
Identifying the important factors in simulation models with many factors
- 499 Drs. H.C.A. Roest, Drs. F.L. Tijssen
Beheersing van het kwaliteitsperceptieproces bij diensten door middel van keurmerken
- 500 B.B. van der Genugten
Density of the F-statistic in the linear model with arbitrarily normal distributed errors
- 501 Harry Barkema and Sytse Douma
The direction, mode and location of corporate expansions
- 502 Gert Nieuwenhuis
Bridging the gap between a stationary point process and its Palm distribution
- 503 Chris Veld
Motives for the use of equity-warrants by Dutch companies
- 504 Pieter K. Jagersma
Een etiologie van horizontale internationale ondernemingsexpansie
- 505 B. Kaper
On M-functions and their application to input-output models
- 506 A.B.T.M. van Schaik
Produktiviteit en Arbeidsparticipatie
- 507 Peter Borm, Anne van den Nouweland and Stef Tijs
Cooperation and communication restrictions: a survey
- 508 Willy Spanjers, Robert P. Gilles, Pieter H.M. Ruys
Hierarchical trade and downstream information
- 509 Martijn P. Tummers
The Effect of Systematic Misperception of Income on the Subjective Poverty Line
- 510 A.G. de Kok
Basics of Inventory Management: Part 1
Renewal theoretic background
- 511 J.P.C. Blanc, F.A. van der Duyn Schouten, B. Pourbabai
Optimizing flow rates in a queueing network with side constraints
- 512 R. Peeters
On Coloring j-Unit Sphere Graphs

- 513 Drs. J. Dagevos, Drs. L. Oerlemans, Dr. F. Boekema
Regional economic policy, economic technological innovation and networks
- 514 Erwin van der Krabben
Het functioneren van stedelijke onroerend-goed-markten in Nederland - een theoretisch kader
- 515 Drs. E. Schaling
European central bank independence and inflation persistence
- 516 Peter M. Kort
Optimal abatement policies within a stochastic dynamic model of the firm
- 517 Pim Adang
Expenditure versus consumption in the multi-good life cycle consumption model
- 518 Pim Adang
Large, infrequent consumption in the multi-good life cycle consumption model
- 519 Raymond Gradus, Sjak Smulders
Pollution and Endogenous Growth
- 520 Raymond Gradus en Hugo Keuzenkamp
Arbeidsongeschiktheid, subjectief ziektegevoel en collectief belang
- 521 A.G. de Kok
Basics of inventory management: Part 2
The (R,S)-model
- 522 A.G. de Kok
Basics of inventory management: Part 3
The (b,Q)-model
- 523 A.G. de Kok
Basics of inventory management: Part 4
The (s,S)-model
- 524 A.G. de Kok
Basics of inventory management: Part 5
The (R,b,Q)-model
- 525 A.G. de Kok
Basics of inventory management: Part 6
The (R,s,S)-model
- 526 Rob de Groof and Martin van Tuijl
Financial integration and fiscal policy in interdependent two-sector economies with real and nominal wage rigidity

- 527 A.G.M. van Eijs, M.J.G. van Eijs, R.M.J. Heuts
Gecoördineerde bestelsystemen
een management-georiënteerde benadering
- 528 M.J.G. van Eijs
Multi-item inventory systems with joint ordering and transportation
decisions
- 529 Stephan G. Vanneste
Maintenance optimization of a production system with buffercapacity
- 530 Michel R.R. van Bremen, Jeroen C.G. Zijlstra
Het stochastische variantie optiewaarderingsmodel
- 531 Willy Spanjers
Arbitrage and Walrasian Equilibrium in Economies with Limited Infor-
mation

IN 1992 REEDS VERSCHENEN

- 532 F.G. van den Heuvel en M.R.M. Turlings
Privatisering van arbeidsongeschiktheidsregelingen
Refereed by Prof.Dr. H. Verbon
- 533 J.C. Engwerda, L.G. van Willigenburg
LQ-control of sampled continuous-time systems
Refereed by Prof.dr. J.M. Schumacher
- 534 J.C. Engwerda, A.C.M. Ran & A.L. Rijkeboer
Necessary and sufficient conditions for the existence of a positive definite solution of the matrix equation $X + A^*X^{-1}A = Q$.
Refereed by Prof.dr. J.M. Schumacher
- 535 Jacob C. Engwerda
The indefinite LQ-problem: the finite planning horizon case
Refereed by Prof.dr. J.M. Schumacher
- 536 Gert-Jan Otten, Peter Borm, Ton Storcken, Stef Tijs
Effectivity functions and associated claim game correspondences
Refereed by Prof.dr. P.H.M. Ruys
- 537 Jack P.C. Kleijnen, Gustav A. Alink
Validation of simulation models: mine-hunting case-study
Refereed by Prof.dr.ir. C.A.T. Takkenberg
- 538 V. Feltkamp and A. van den Nouweland
Controlled Communication Networks
Refereed by Prof.dr. S.H. Tijs
- 539 A. van Schaik
Productivity, Labour Force Participation and the Solow Growth Model
Refereed by Prof.dr. Th.C.M.J. van de Klundert
- 540 J.J.G. Lemmen and S.C.W. Eijffinger
The Degree of Financial Integration in the European Community
Refereed by Prof.dr. A.B.T.M. van Schaik
- 541 J. Bell, P.K. Jagersma
Internationale Joint Ventures
Refereed by Prof.dr. H.G. Barkema
- 542 Jack P.C. Kleijnen
Verification and validation of simulation models
Refereed by Prof.dr.ir. C.A.T. Takkenberg
- 543 Gert Nieuwenhuis
Uniform Approximations of the Stationary and Palm Distributions of Marked Point Processes
Refereed by Prof.dr. B.B. van der Genugten

- 544 R. Heuts, P. Nederstigt, W. Roebroek, W. Selen
Multi-Product Cycling with Packaging in the Process Industry
Refereed by Prof.dr. F.A. van der Duyn Schouten
- 545 J.C. Engwerda
Calculation of an approximate solution of the infinite time-varying
LQ-problem
Refereed by Prof.dr. J.M. Schumacher
- 546 Raymond H.J.M. Gradus and Peter M. Kort
On time-inconsistency and pollution control: a macroeconomic approach
Refereed by Prof.dr. A.J. de Zeeuw
- 547 Drs. Dolph Cantrijn en Dr. Rezaul Kabir
De Invloed van de Invoering van Preferente Beschermingsaandelen op
Aandelenkoersen van Nederlandse Beursgenoteerde Ondernemingen
Refereed by Prof.dr. P.W. Moerland
- 548 Sylvester Eijffinger and Eric Schaling
Central bank independence: criteria and indices
Refereed by Prof.dr. J.J. Sijben
- 549 Drs. A. Schmeits
Geïntegreerde investerings- en financieringsbeslissingen; Implicaties
voor Capital Budgeting
Refereed by Prof.dr. P.W. Moerland
- 550 Peter M. Kort
Standards versus standards: the effects of different pollution
restrictions on the firm's dynamic investment policy
Refereed by Prof.dr. F.A. van der Duyn Schouten
- 551 Niels G. Noorderhaven, Bart Nooteboom and Johannes Berger
Temporal, cognitive and behavioral dimensions of transaction costs;
to an understanding of hybrid vertical inter-firm relations
Refereed by Prof.dr. S.W. Douma
- 552 Ton Storcken and Harrie de Swart
Towards an axiomatization of orderings
Refereed by Prof.dr. P.H.M. Ruys
- 553 J.H.J. Roemen
The derivation of a long term milk supply model from an optimization
model
Refereed by Prof.dr. F.A. van der Duyn Schouten
- 554 Geert J. Almekinders and Sylvester C.W. Eijffinger
Daily Bundesbank and Federal Reserve Intervention and the Conditional
Variance Tale in DM/\$-Returns
Refereed by Prof.dr. A.B.T.M. van Schaik
- 555 Dr. M. Hetebrij, Drs. B.F.L. Jonker, Prof.dr. W.H.J. de Freytas
"Tussen achterstand en voorsprong" de scholings- en personeelsvoor-
zieningsproblematiek van bedrijven in de procesindustrie
Refereed by Prof.dr. Th.M.M. Verhallen

- 556 Ton Geerts
Regularity and singularity in linear-quadratic control subject to
implicit continuous-time systems
Communicated by Prof.dr. J. Schumacher
- 557 Ton Geerts
Invariant subspaces and invertibility properties for singular sys-
tems: the general case
Communicated by Prof.dr. J. Schumacher

Bibliotheek K. U. Brabant



17 000 01108476 2